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L22	L21 and (log-utility or logutility or log with utility)	71	L22
L21	portfolio and (creat$ or build$)	4591	L21
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| L17 | WO-9928844-A1.did. | 1 | L17 |

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DB=USPT; PLUR=YES; OP=OR

| L12 | (5592379 \| 4774663 \| 4376978 \| 5590037 \| 5523942 \| 4910676 \| 4742457 \| 3634669 \| 4334270 \| 4642767 \| 5220500 \| 4722055 \| 4868376 \| 3697693 \| 4876648 \| 4989141 \| 5644727 \| 5454104 \| 4953085 \| 4933842 \| 4885685 \| 4346442 \| 4007355 \| 4597046 \| 5025138 \| 4752877)![PN] | 26 | L12 |

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L11	('6125355')[ABPN1,NRPN,PN,TBAN,WKU]	2	L11
L10	5999918.pn.	2	L10
L9	6125355.pn.	2	L9

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L6	L5 and power	83	L6
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   L3   L2 and logarithm

   L2   portfolio

   L1   log-utility

190   L3

7170   L2

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Authors   V. Vovk   Department of Computer Science, Royal Holloway, University of London, Egham, Surrey TW20 0EX, UK
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↑ INDEX TERMS

Primary Classification:
J. Computer Applications
↳ **J.1** ADMINISTRATIVE DATA PROCESSING
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1 T. M. Cover and E. Ordentlich. Universal portfolios with side information. IEEE Trans. Info.
Theory, 42(2), March 1996.

2 E. Ordentlich and T. M. Cover. The cost of achieving the best portfolio in hindsight. Department of
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3 William Feller. An Introduction to Probability Theory and Its Applications, volume I. John Wiley
and Sons Inc. Second edition, 1959.

4 A. W. Marshall and I. Olkin. Inequalities: Theory of Majorization and Its Applications, volume 143
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Adam Kalai , Santosh Vempala, Efficient algorithms for universal portfolios, The Journal of Machine
Learning Research, 3, 3/1/2003

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tenth annual conference on Computational learning theory, p.309-313, July 06-09, 1997, Nashville,

Tennessee, United States

Avrim Blum , Adam Kalai, Universal Portfolios With and Without Transaction Costs, Machine Learning, v.35 n.3, p.193-205, June 1999

Ran El-Yaniv, Competitive solutions for online financial problems, ACM Computing Surveys (CSUR), v.30 n.1, p.28-69, March 1998

↑ INDEX TERMS

Primary Classification:
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   ↳ **I.2** ARTIFICIAL INTELLIGENCE

Additional Classification:
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       ↳ **Subjects:** Economics

General Terms:
Design, Economics, Management, Performance, Theory, Verification

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1 Risk analysis: New simulation methodology for finance: duality theory and simulation in financial engineering
Martin B. Haugh
December 2003 **Proceedings of the 35th conference on Winter simulation: driving innovation**
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   This paper presents a brief introduction to the use of duality theory and simulation in financial engineering. It focuses on American option pricing and portfolio optimization problems when the underlying state space is high-dimensional. In general, it is not possible to solve these problems exactly due to the so-called "curse of dimensionality" and as a result, approximate solution techniques are required. Approximate dynamic programming (ADP) and dual based methods have recently been propos ...

2 Universal portfolio selection
V. Vovk, C. Watkins
July 1998 **Proceedings of the eleventh annual conference on Computational learning theory**
Full text available: 📄 pdf(1.50 MB)   Additional Information: full citation, references, citings, index terms

3 A computer simulation model for portfolio strategy formulation
Shyam Sunder
December 1978 **Proceedings of the 10th conference on Winter simulation - Volume 2**
Full text available: 📄 pdf(826.42 KB)   Additional Information: full citation, abstract, references, index terms

   A working computer simulation model for formulating investment strategy for a portfolio of capital assets is presented. The use of modern capital market and portfolio theories in a flexible simulation network allows an investor to directly examine and compare the probable consequences of various static and dynamic investment and consumption policies and facilitates his decision-making process. Description of the model is illustrated by its application to the endowment portfolio o ...

4 Risk analysis: OptQuest software tutorial: portfolio optimization for capital investment projects
Jay April, Fred Glover, James Kelly
December 2002 **Proceedings of the 34th conference on Winter simulation: exploring new frontiers**
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   The new portfolio optimization engine, OptFolio™, simultaneously addresses financial return

goals, catastrophic loss avoidance, and performance probability. The innovations embedded in OptFolio enable users to confidently design effective plans for achieving financial goals, employing accurate analysis based on real data. Traditional analysis and prediction methods are based on mean variance analysis -- an approach known to be faulty. OptFolio takes a much more sophisticated and strateg ...

5 Special issue on COLT: Efficient algorithms for universal portfolios
Adam Kalai, Santosh Vempala
March 2003 **The Journal of Machine Learning Research**, Volume 3

Full text available: pdf(276.17 KB)   Additional Information: full citation, abstract, references, citings, index terms

A constant rebalanced portfolio is an investment strategy that keeps the same distribution of wealth among a set of stocks from day to day. There has been much work on Cover's Universal algorithm, which is competitive with the best constant rebalanced portfolio determined in hindsight (Cover, 1991, Helmbold et al, 1998, Blum and Kalai, 1999, Foster and Vohra, 1999, Vovk, 1998, Cover and Ordentlich, 1996a, Cover, 1996c). While this algorithm has good performance guarantees, all known implementati ...

6 Universal portfolios with and without transaction costs
Avrim Blum, Adam Kalai
July 1997 **Proceedings of the tenth annual conference on Computational learning theory**

Full text available: pdf(838.91 KB)   Additional Information: full citation, references, citings, index terms

7 On-line portfolio selection
Erik Ordentlich, Thomas M. Cover
January 1996 **Proceedings of the ninth annual conference on Computational learning theory**

Full text available: pdf(264.65 KB)   Additional Information: full citation, references, citings, index terms

8 A simulation procedure for estimating bias in well diversified portfolios
George M. Frankfurter, Herbert E. Phillips
December 1976 **Proceedings of the 76 Bicentennial conference on Winter simulation**

Full text available: pdf(413.00 KB)   Additional Information: full citation, abstract, references, citings, index terms

The existence of a selection bias in applications of the portfolio selection models have previously been identified. The importance of this bias, in terms of the magnitude of its potential impact on portfolio selection, has never been demonstrated. Monte Carlo approaches are used in this paper in order to demonstrate that selection bias is more than a mere mathematical curiosity; the effects of this bias are very significant. Other insights are provided by the simulations. The point is made ...

9 How many QoS classes are optimal?
Kai Cieliebak, Beat Liver
November 1999 **Proceedings of the 1st ACM conference on Electronic commerce**

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10 Overlay networking: Managing a portfolio of overlay paths
Daria Antonova, Arvind Krishnamurthy, Zheng Ma, Ravi Sundaram
June 2004 **Proceedings of the 14th international workshop on Network and operating systems support for digital audio and video**

Full text available: Additional Information:

pdf(175.56 KB)   full citation, abstract, references, index terms

In recent years, several architectures have been proposed and developed for supporting streaming applications that take advantage of multiple paths through the network simultaneously. We consider the problem of computing a set of paths and the relative amounts of data conveyed through them in order to provide the desired level of performance for data streams. Given the expectation, variance, and covariance of an appropriate metric of interest for overlay links, we attempt to·solve the underlying ...

Keywords: overlay networks, video streaming

11 Software economics: a roadmap
Barry W. Boehm, Kevin J. Sullivan
May 2000 **Proceedings of the Conference on The Future of Software Engineering**
Full text available: pdf(2.58 MB)   Additional Information: full citation, references, citings, index terms

12 The capital asset pricing simulator
David E. Besenfelder, Wayne H. Wagner
January 1971 **Proceedings of the 5th conference on Winter simulation**
Full text available: pdf(916.17 KB)   Additional Information: full citation, abstract, references, index terms

The characteristics of the New York Stock Exchange closely resemble those necessary for an efficient market: large numbers of participants, rapid dissemination of information, low transaction costs and easy accessibility. These equilibriating conditions suggest that investors can accept existing security prices as usefully correct. Thus, investors should employ a portfolio strategy which controls the risk of the portfolio, eliminates unnecessary risks, and minimizes operating and transactio ...

13 Risk analysis: Risk analysis software tutorial II: OptFolio - a simulation optimization system for project portfolio planning
Jay April, Fred Glover, James P. Kelly
December 2003 **Proceedings of the 35th conference on Winter simulation: driving innovation**
Full text available: pdf(522.13 KB)   Additional Information: full citation, abstract, references

OptFolio is a new portfolio optimization software system that simultaneously addresses financial return goals, catastrophic loss avoidance, and performance probability. The innovations embedded in the system enable users to confidently design effective plans for achieving financial goals, employing accurate analysis based on real data. Traditional analysis and prediction methods are based on mean variance analysis -- an approach known to be faulty. The new software system takes a much more so ...

14 Data streams (DS): The time diversification monitoring of a stock portfolio: an approach based on the fractal dimension
Mehmed Kantardzic, Pedram Sadeghian, Chun Shen
March 2004 **Proceedings of the 2004 ACM symposium on Applied computing**
Full text available: pdf(183.83 KB)   Additional Information: full citation, abstract, references

Diversification is a technique used to reduce the risk of investment and is accomplished by including uncorrelated and independent stocks in one's portfolio. By diversifying, the investor aims to reduce the risk of an entire portfolio depreciating in value, if a few of the assets within the portfolio are depreciated. In the past, the correlation coefficient has been used as a basis for diversification. However, the correlation coefficient is problematic since it can not capture nonlinear depende ...

Keywords: data mining, data streams, fractal dimension, stock market, time diversification

15 Competitive solutions for online financial problems
Ran El-Yaniv
March 1998 **ACM Computing Surveys (CSUR)**, Volume 30 Issue 1

Full text available: pdf(331.62 KB)   Additional Information: full citation, abstract, references, citings, index terms

This article surveys results concerning online algorihtms for solving problems related to the management of money and other assets. In particular, the survey focucus us search, replacement, and portfolio selection problems

16 Perspectives on assessment through teaching portfolios in computer science
James D. Kiper, Valerie Cross, Diane Delisio, Ann Sobel, Douglas Troy
March 1996 **ACM SIGCSE Bulletin , Proceedings of the twenty-seventh SIGCSE technical symposium on Computer science education**, Volume 28 Issue 1

Full text available: pdf(483.86 KB)   Additional Information: full citation, references, citings, index terms

17 QoS models: Service portfolio measurement: a framework for evaluating the financial consequences of out-tasking decisions
Jan vom Brocke, Maik A. Lindner
November 2004 **Proceedings of the 2nd international conference on Service oriented computing**

Full text available: pdf(436.21 KB)   Additional Information: full citation, abstract, references, index terms

Topical developments in software-engineering facilitate the establishment of new design patterns for information systems. In Service-Oriented Architectures (SOA), processes of an information system can be extracted and "out-tasked" to service providers. KEEN/MCDONALD highlight the changes that are brought about by such an architecture with their statement ,,Out- tasking [...] breaks a company into a portfolio of process-centered operations rather than interlocking departments or functions." [...

Keywords: IT-controlling, portfolio management, portfolio measurement, return on investment, service-oriented architectures, service-oriented business applications, total cost of ownership

18 Wireless: Using redundancy to cope with failures in a delay tolerant network
Sushant Jain, Michael Demmer, Rabin Patra, Kevin Fall
August 2005 **Proceedings of the 2005 conference on Applications, technologies, architectures, and protocols for computer communications SIGCOMM '05**

Full text available: pdf(328.27 KB)   Additional Information: full citation, abstract, references, index terms

We consider the problem of routing in a delay tolerant network (DTN) in the presence of *path failures*. Previous work on DTN routing has focused on using precisely known network dynamics, which does not account for message losses due to link failures, buffer overruns, path selection errors, unscheduled delays, or other problems. We show how to split, replicate, and erasure code message fragments over multiple delivery paths to optimize the probability of successful message delivery. We pro ...

Keywords: delay tolerant network, routing

19 IPP: a web-based interactive programming portfolio
John K. Estell
February 2001 **ACM SIGCSE Bulletin , Proceedings of the thirty-second SIGCSE technical symposium on Computer Science Education**, Volume 33 Issue 1

Additional Information: full citation, abstract, references, citings, index

Full text available: pdf(648.31 KB)   terms

The portfolio is a well-established method for documenting student learning outcomes. This paper presents the development of a web-based interactive programming portfolio methodology at our institution. This methodology allows the reviewer to easily interact with the computer program under review through the use of Java applets. Both an evaluation form as well as detailed rubrics for the evaluation of the portfolio entry is accessible from the web page containing the portfolio entry. These resou ...

20 Programming as writing: using portfolios
Christopher J. Van Wyk
December 1995 **ACM SIGCSE Bulletin**, Volume 27 Issue 4

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1 Natural language information retrieval in digital libraries
Tomek Strzalkowski, Jose Perez-Carballo, Mihnea Marinescu
April 1996 **Proceedings of the first ACM international conference on Digital libraries**

Full text available: 📄 pdf(1.03 MB)   Additional Information: full citation, references, index terms

2 Evaluating logarithms in GF(2n)
Don Coppersmith
December 1984 **Proceedings of the sixteenth annual ACM symposium on Theory of computing**

Full text available: 📄 pdf(472.69 KB)   Additional Information: full citation, abstract, references, citings, index terms

We present a method for determining logarithms in GF(2n). Its asymptotic running time is $O(\exp(cn1/3\log2/3n))$ for a small constant c, while, by comparison, Adleman's scheme runs in time $O(\exp(c'n1/2\log1/2n))$. The ideas give a dramatic improvement even for moderate-sized fields such as GF(2127), and make (barely) possible computations in fields of size around 2

3 Information retrieval using robust natural language processing
Tomek Strzalkowski, Barbara Vauthey
June 1992 **Proceedings of the 30th annual meeting on Association for Computational Linguistics**

Full text available: 📄 pdf(772.67 KB)
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We developed a prototype information retrieval system which uses advanced natural language processing techniques to enhance the effectiveness of traditional key-word based document retrieval. The backbone of our system is a statistical retrieval engine which performs automated indexing of documents, then search and ranking in response to user queries. This core architecture is augmented with advanced natural language processing tools which are both robust and efficient. In early experiments, the ...

4 Accurate and efficient testing of the exponential and logarithm functions
Ping-Tak Peter Tang
September 1990 **ACM Transactions on Mathematical Software (TOMS)**, Volume 16 Issue 3

Full text available: 📄 pdf(1.13 MB)   Additional Information: full citation, abstract, references, citings, index terms

Table-driven techniques can be used to test highly accurate implementation of EXP LOG. The largest error observeed in EXP and LOG accurately to within 1/500 unit in the last place are reported in our tests. Methods to verify the tests' reliability are discussed. Results of

applying the tests to our own as well as to a number of other implementations of EXP and LOG are presented.

5 Information retrieval: Information retrieval using robust natural language processing
Tomek Strzalkowski
February 1992 **Proceedings of the workshop on Speech and Natural Language HLT '91**

Full text available: pdf(579.73 KB)   Additional Information: full citation, abstract, references

We developed a fully automated Information Retrieval System which uses advanced natural language processing techniques to enhance the effectiveness of traditional key-word based document retrieval. In early experiments with the standard CACM-3204 collection of abstracts, the augmented system has displayed capabilities that made it clearly superior to the purely statistical base system.

6 Information retrieval: Document representation in natural language text retrieval
Tomek Strzalkowski
March 1994 **Proceedings of the workshop on Human Language Technology HLT '94**

Full text available: pdf(550.40 KB)   Additional Information: full citation, abstract, references

In information retrieval, the content of a document may be represented as a collection of *terms:* words, stems, phrases, or other units derived or inferred from the text of the document. These terms are usually *weighted* to indicate their importance within the document which can then be viewed as a vector in a N-dimensional space. In this paper we demonstrate that a proper term weighting is at least as important as their selection, and that different types of terms (e.g., words, phra ...

7 Parallel collision search with application to hash functions and discrete logarithms
Paul C. van Oorschot, Michael J. Wiener
November 1994 **Proceedings of the 2nd ACM Conference on Computer and communications security**

Full text available: pdf(984.91 KB)   Additional Information: full citation, abstract, references, citings, index terms

Current techniques for collision search with feasible memory requirements involve pseudo-random walks through some space where one must wait for the result of the current step before the next step can begin. These techniques are serial in nature, and direct parallelization is inefficient. We present a simple new method of parallelizing collision searches that greatly extends the reach of practical attacks. The new method is illustrated with applications to hash functions and discrete logari ...

8 Using local optimality criteria for efficient information retrieval with redundant information filters
Neil C. Rowe
April 1996 **ACM Transactions on Information Systems (TOIS)**, Volume 14 Issue 2

Full text available: pdf(2.21 MB)   Additional Information: full citation, abstract, references, index terms

We consider information retrieval when the data—for instance, multimedia—is computationally expensive to fetch. Our approach uses "information filters" to considerably narrow the universe of possibilities before retrieval. We are especially interested in redundant information filters that save time over more general but more costly filters. Efficient retrieval requires that decisions must be made about the necessity, order, and concurrent processing of proposed filte ...

Keywords: Boolean algebra, conjunction, filters, natural language, optimization, queries

9 Proxy signatures for delegating signing operation
Masahiro Mambo, Keisuke Usuda, Eiji Okamoto
January 1996 **Proceedings of the 3rd ACM conference on Computer and communications security**

Full text available: 📄 pdf(1.18 MB)   Additional Information: full citation, references, citings, index terms

10 Fortran 8X draft
Loren P. Meissner
December 1989 **ACM SIGPLAN Fortran Forum**, Volume 8 Issue 4

Full text available: 📄 pdf(21.36 MB)   Additional Information: full citation, abstract, index terms

> **Standard Programming Language Fortran.** This standard specifies the form and
> establishes the interpretation of programs expressed in the Fortran language. It consists of
> the specification of the language Fortran. No subsets are specified in this standard. The
> previous standard, commonly known as "FORTRAN 77", is entirely contained within this
> standard, known as "Fortran 8x". Therefore, any standard-conforming FORTRAN 77
> program is standard conforming under this standard. New features can b ...

11 Text categorization and retrieval: Robust text processing in automated information
retrieval
Tomek Strzalkowski
October 1994 **Proceedings of the fourth conference on Applied natural language
                    processing**

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Additional Information: full citation, abstract, references, citings

> We report on the results of a series of experiments with a prototype text retrieval system
> which uses relatively advanced natural language processing techniques in order to enhance
> the effectiveness of statistical document retrieval. In this paper we show that large-scale
> natural language processing (hundreds of millions of words and more) is not only required
> for a better retrieval, but it is also doable, given appropriate resources. In particular, we
> demonstrate that the use of syntactic compo ...

12 Straight-line program length as a parameter for complexity measures
Nancy A. Lynch
May 1978 **Proceedings of the tenth annual ACM symposium on Theory of computing**

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> This paper represents a continuation of work in [LB1] and [LB2] directed toward the
> development of a unified, relative model for complexity theory. The earlier papers establish
> a simple, natural and fairly general model, and demonstrated its attractiveness by using it
> to state and prove a variety of technical results. The present paper uses the same model
> but deals more specifically with the problems involved in stating complexity bounds in a
> usable closed form for arbitrary operations on a ...

13 Linear differential equations, iterative logarithms and orderings on monomial differential
extensions
Anne Fredet
July 2000 **Proceedings of the 2000 international symposium on Symbolic and
                    algebraic computation**

Full text available: 📄 pdf(183.67 KB)   Additional Information: full citation, abstract, references, index terms

> We propose a polynomial time algorithm to decide whether the Galois group of an
> irreducible polynomial $f \in Q[x]$ is abelian, and, if so, determine all its elements along with
> their action on the set of roots of f. This algorithm does not require factorization of
> polynomials over number fields. Instead we shall use the quadratic Newton—Lifting and the
> truncated expressions of the roots of f over a p—adic number field Q

14 Efficient multilingual phoneme-to-grapheme conversion based on HMM
Panagiotis A. Rentzepopoulos, George K. Kokkinakis
September 1996 **Computational Linguistics**, Volume 22 Issue 3

Full text available: pdf(1.41 MB)
Publisher Site
Additional Information: full citation, abstract, references

Grapheme-to-phoneme conversion (GTPC) has been achieved in most European languages by dictionary look-up or using rules. The application of these methods, however, in the reverse process, (i.e., in phoneme-to-grapheme conversion [PTGC]) creates serious problems, especially in inflectionally rich languages. In this paper the PTGC problem is approached from a completely different point of view. Instead of rules or a dictionary, the statistics of language connecting pronunciation to spelling are ex ...

15 Meta-ElGamal signature schemes
Patrick Horster, Holger Petersen, Markus Michels
November 1994 **Proceedings of the 2nd ACM Conference on Computer and communications security**

Full text available: pdf(1.16 MB)
Additional Information: full citation, abstract, references, citings, index terms

There have been many approaches in the past to generalize the ElGamal signature scheme. In this paper we integrate all these approaches in a Meta-ElGamal signature scheme. We also investigate some new types of variations, that haven't been considered before. By this method we obtain in our example settings numerous variants of the ElGamal scheme. From these variants, we can extract new, highly efficient signature schemes, which haven't been proposed before. As an example, we present efficie ...

16 Universal portfolio selection
V. Vovk, C. Watkins
July 1998 **Proceedings of the eleventh annual conference on Computational learning theory**

Full text available: pdf(1.50 MB)
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17 Monitoring overhead in distributed systems: visualization and estimation techniques
Hasina Abdu, Hanan Lutfiyya, Michael A. Bauer
November 1996 **Proceedings of the 1996 conference of the Centre for Advanced Studies on Collaborative research**

Full text available: pdf(1.71 MB)
Additional Information: full citation, abstract, references, index terms

Monitoring distributed systems involves the collection, analysis, and display of interactions among managed objects. These functions are carried out by the components of a *monitoring system*, such as *management agents*.During monitoring, resources in the system are shared between the monitoring system components and the monitored distributed system. Thus, the monitored system has to maintain its functionality with fewer resources. This eventually affects the performance of the monito ...

18 Proposed standard for a generic package of elementary functions for Ada
CORPORATE ISO-IEC/JTC1/SC22/WG9 (Ada) Numerics Rapporteur Group
September 1991 **ACM SIGAda Ada Letters**, Volume XI Issue 7

Full text available: pdf(1.36 MB)
Additional Information: full citation, index terms

19 Research track: Maximizing the spread of influence through a social network
David Kempe, Jon Kleinberg, Éva Tardos
August 2003 **Proceedings of the ninth ACM SIGKDD international conference on Knowledge discovery and data mining**

Full text available: pdf(198.28 KB)
Additional Information: full citation, abstract, references, citings, index terms

Models for the processes by which ideas and influence propagate through a social network have been studied in a number of domains, including the diffusion of medical and

technological innovations, the sudden and widespread adoption of various strategies in game-theoretic settings, and the effects of "word of mouth" in the promotion of new products. Recently, motivated by the design of viral marketing strategies, Domingos and Richardson posed a fundamental algorithmic problem for such social netw ...

Keywords: approximation algorithms, diffusion of innovations, social networks, viral marketing

20 Measurement and analysis of locality phases in file referencing behaviour

Shikharesh Majumdar, Richard B. Bunt

May 1986 **ACM SIGMETRICS Performance Evaluation Review , Proceedings of the 1986 ACM SIGMETRICS joint international conference on Computer performance modelling, measurement and evaluation**, Volume 14 Issue 1

Full text available: pdf(1.39 MB)   Additional Information: full citation, abstract, references, citings, index terms

Recent research has demonstrated the existence of locality in short-term file referencing behaviour. A detailed study of the dynamic characteristics of file referencing is presented in this paper. The concept of Bounded Locality Intervals from the field of program behaviour has been used to model the locality phases of file referencing behaviour. The model is found to be powerful both from a descriptive point of view and from the perspective of understanding the performance implicat ...

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1 Understanding TCP Vegas: a duality model   ☐
Steven H. Low, Larry L. Peterson, Limin Wang
March 2002 **Journal of the ACM (JACM)**, Volume 49 Issue 2

Full text available: 📄 pdf(437.98 KB)   Additional Information: full citation, abstract, references, citings, index terms

We view congestion control as a distributed primal--dual algorithm carried out by sources
and links over a network to solve a global optimization problem. We describe a multilink
multisource model of the TCP Vegas congestion control mechanism. The model provides a
fundamental understanding of delay, fairness and loss properties of TCP Vegas. It implies
that Vegas stabilizes around a weighted proportionally fair allocation of network capacity
when there is sufficient buffering in the network. It ...

Keywords: Persistent congestion, REM, TCP Vegas, TCP congestion control

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